

City of San Diego
Office of the City Treasurer
Investments Division



Portfolio Breakdown & Statistics	As of	7/31/2008
	<i>Liquidity</i>	<i>Core</i>
Portfolio Size	\$690,004,186	\$1,277,611,379
% of total pool	35.07%	64.93%
Portfolio Duration*	0.269	1.585
Index Duration*	0.382	1.646
% of index	70.42%	96.29%
Weighted Average Days to Maturity	98	615
Earned Income Yield	2.471%	4.592%
* Macaulay's Duration for fund 9997 and Effective Duration for fund 9998.		

Note: These figures do not include the effects of trades settling on 8/1/08 and 8/4/08. After the trades settle, Core duration increases to 1.647 and Liquidity duration increases to .284.